# Mesos @ Bloomberg

MesosCon 2015

Skand S Gupta Bloomberg LP



#### Bloomberg technology helps drive the world's financial markets

- We run one of the world's largest private network with over 20,000 routers across our network
- We developed "cloud computing" and deployed "software as a service" well ahead of the general marketplace
- Our technology, has brought transparency to the global financial markets

#### Bloomberg technologists

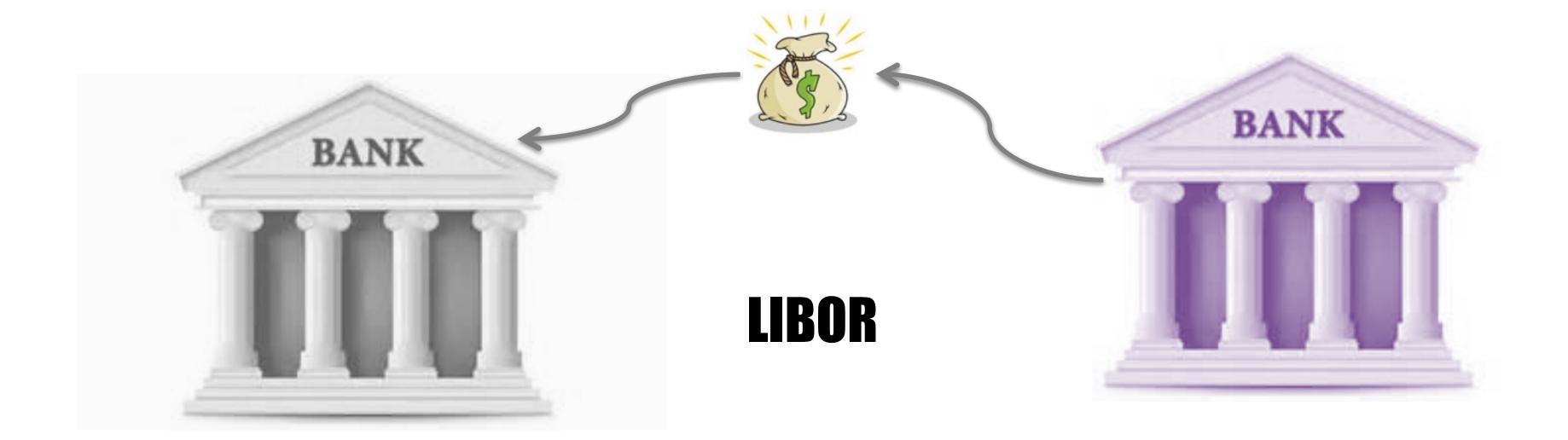
- More than 3,000 software developers and designers located around the world (London, NYC, SF)
- BloombergLabs.com (@BloombergLabs) is our platform for dialogue between our experts and the broader tech community

#### Our clients

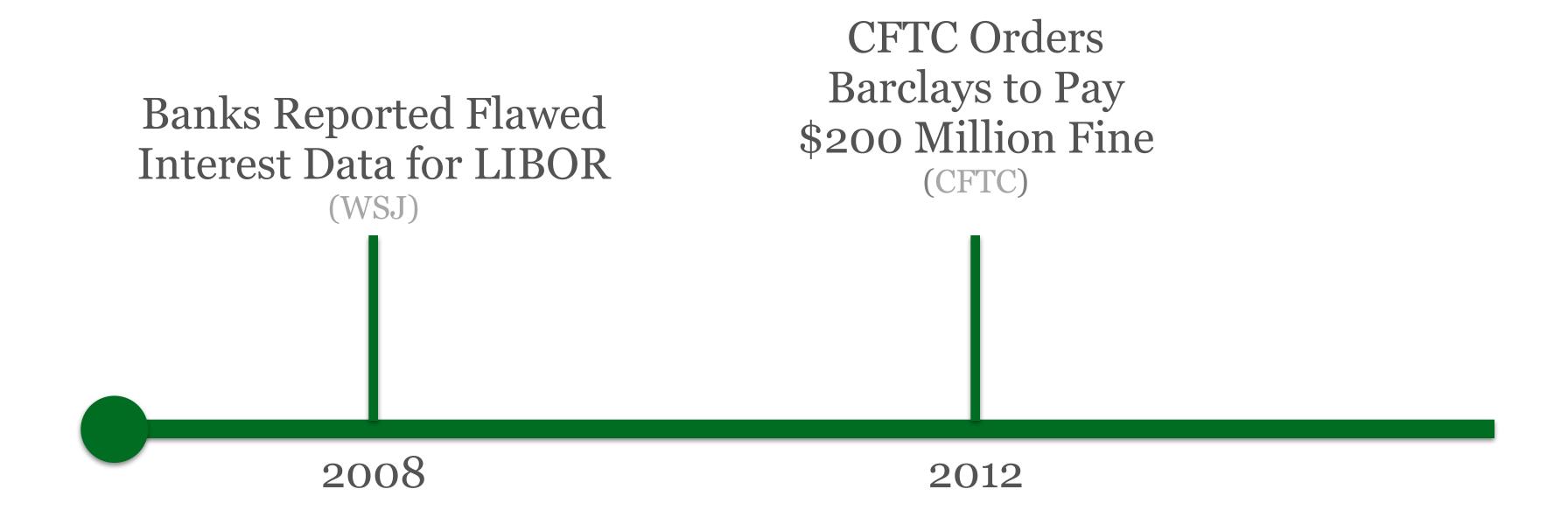
- Over 320,000 subscribers
- Primarily financial professionals including investment bankers, CFOs, investor relations, hedge funds managers, foreign exchange, etc.

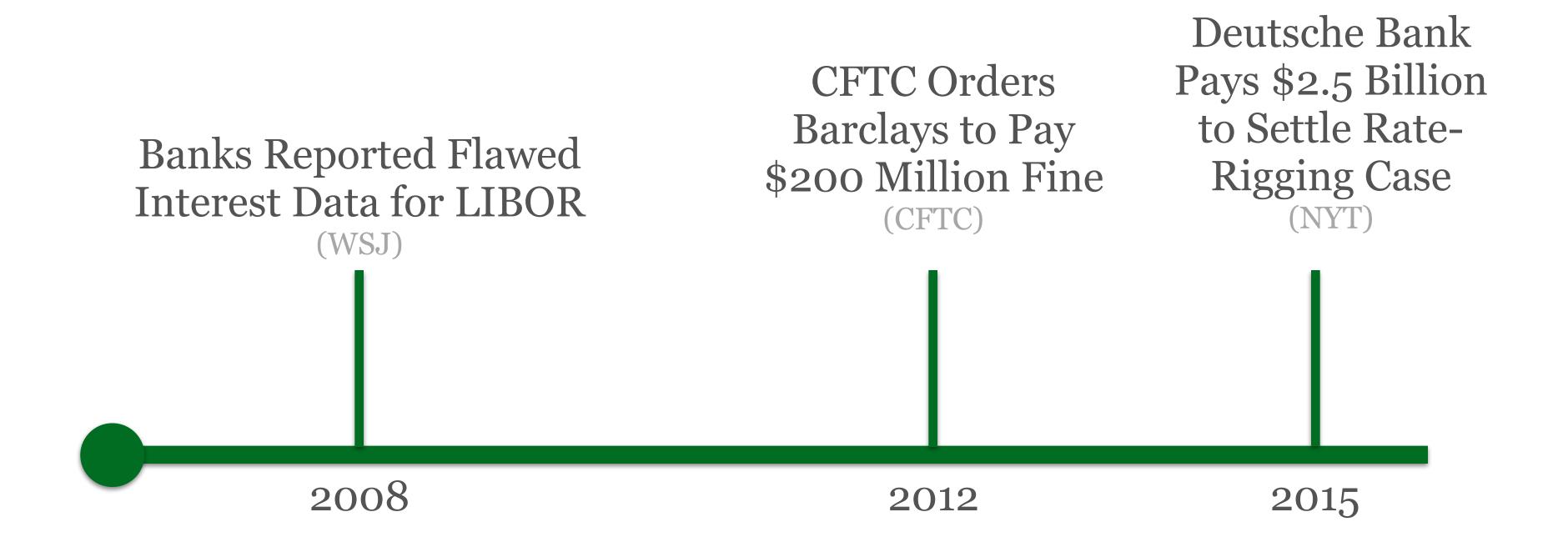


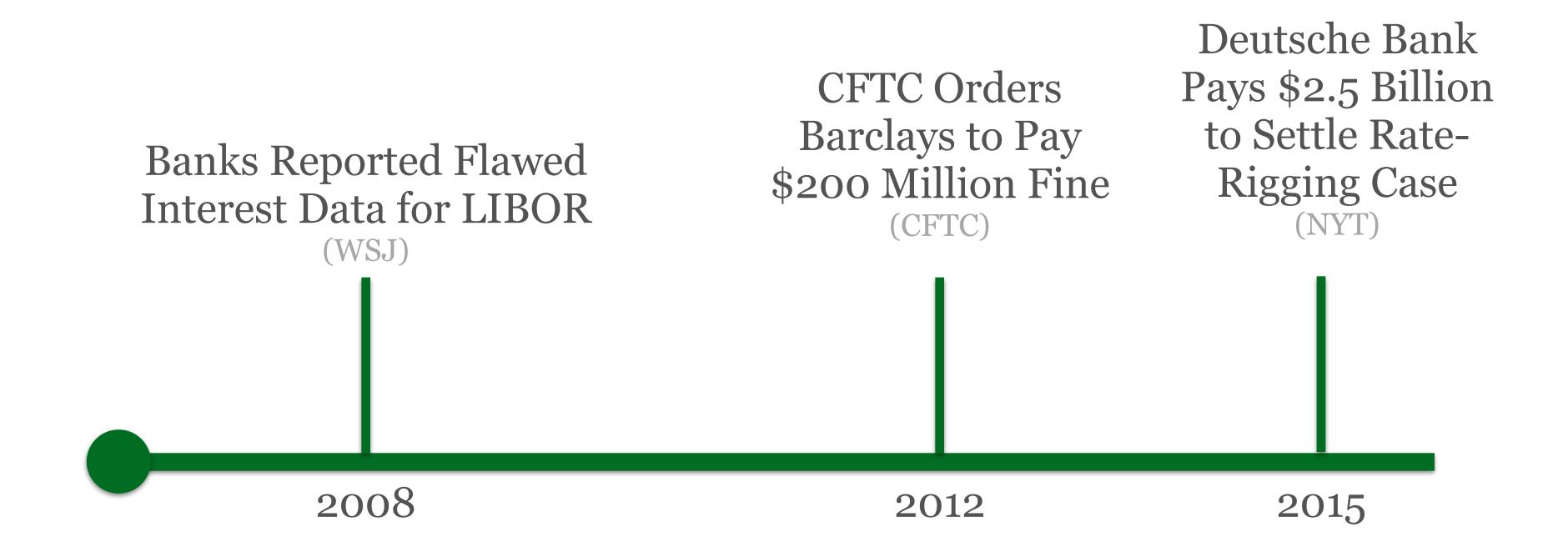




- Impacts consumer lending such as mortgages, student loans, etc. (LIBOR + ~3%)
- \$450 Trillion worth of financial deals are dependent on it
- Measure of trust in financial system







Fines Totaling \$6 Billion!

#### "The Cartel"

March 22, 2005: (emphasis added)

<u>U.S. Dollar LIBOR Submitter</u>: if you need something in particular in the libors i.e. you

have an interest in a high or a low fix let me know and there's a high chance i'll be able to go in a different level. just give me a shout the day before or send an email from

your blackberry first thing.

New York U.S. Dollar Trader 1: Thanks - our CP guys have been looking for it a bit higher - not a

big deal

<u>U.S. Dollar LIBOR Submitter</u>: if anything the cash has actually cheapened up since yesterday too

albeit by 1/2 tick - true could get some sub 75 days thru the next

week

April 1, 2005: (emphasis added)

London U.S. Dollar Trader 1: COULD WE PLS HAVE A LOW 6MTH FIX TODAY

**OLD BEAN?** 

February 28, 2007: (emphasis added)

New York U.S. Dollar Trader 2: LIBOR HIGHER TOMORROW?

U.S. Dollar LIBOR Submitter: shouldn't be

New York U.S. Dollar Trader 2: COME ON. **WE ALWAYS NEED HIGHER LIBORS !!!** 

HAHA

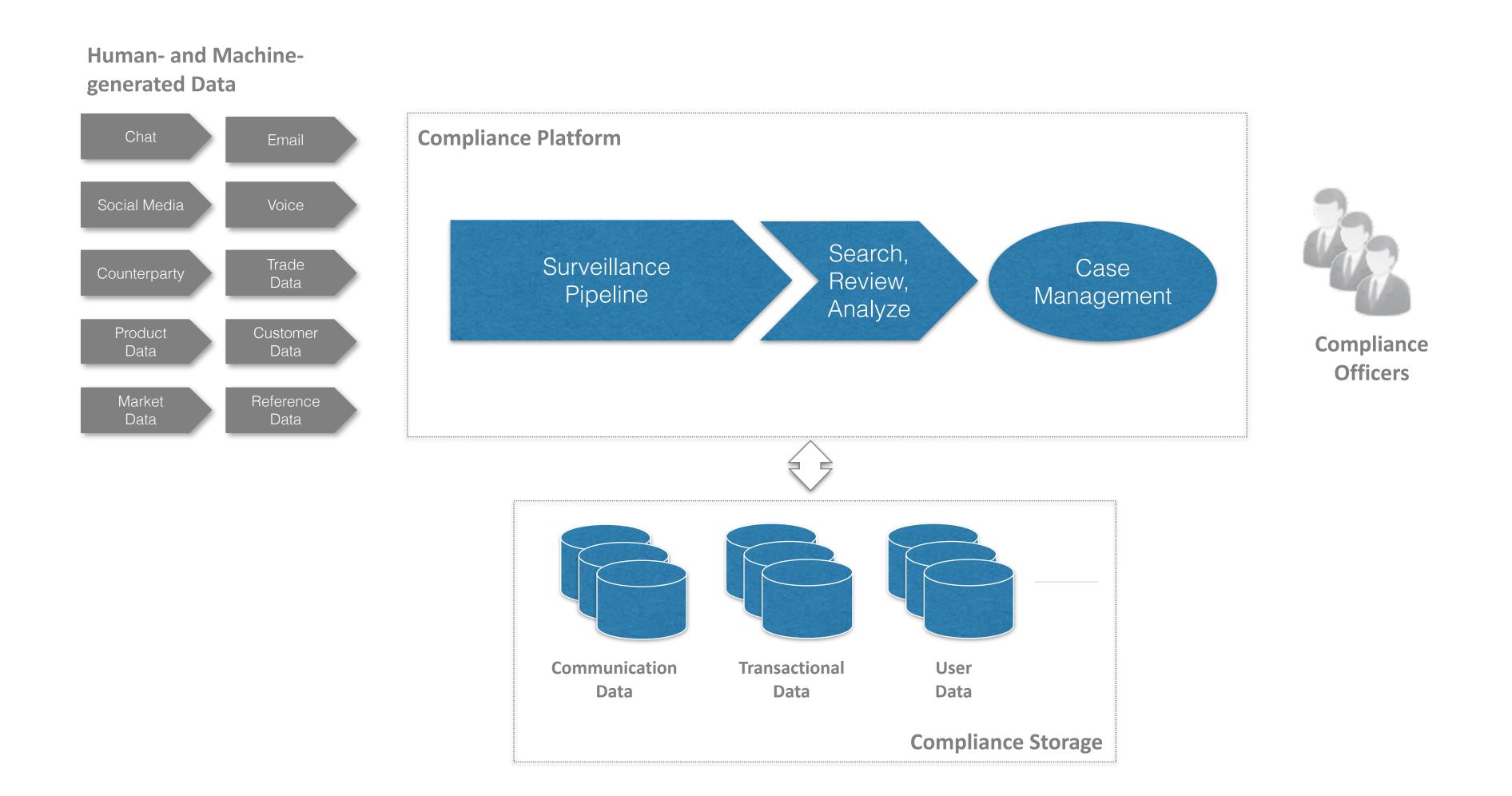
U.S. Dollar LIBOR Submitter: haha, i'll do my best fkcer

New York U.S. Dollar Trader 2: NO WORRIES. JUST CURIOUS, U SURVE THE

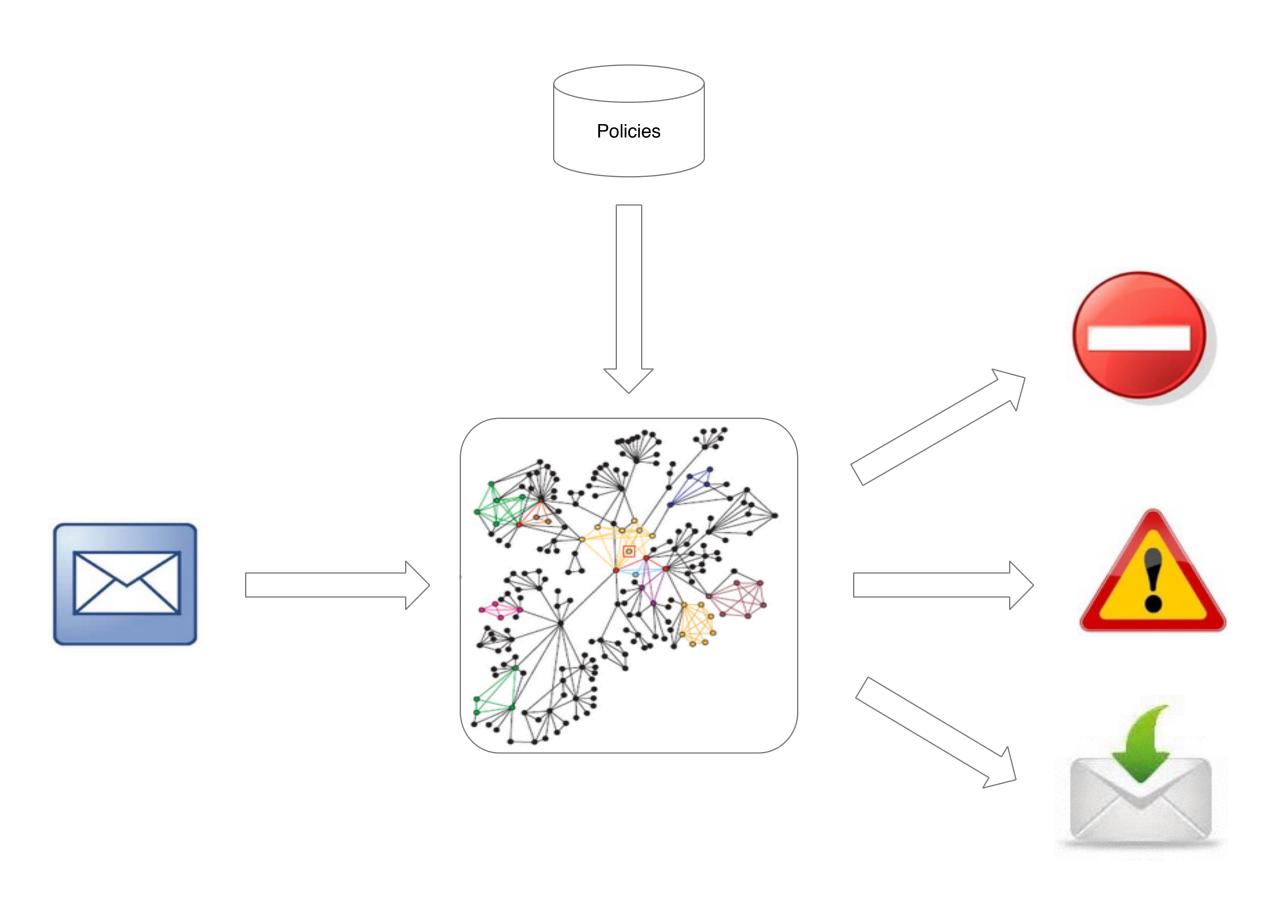
DEBACLE OF TH PAST 24 HRS>

Source: Commodity Futures Trading Commission

#### Compliance Platform and Processing Pipeline

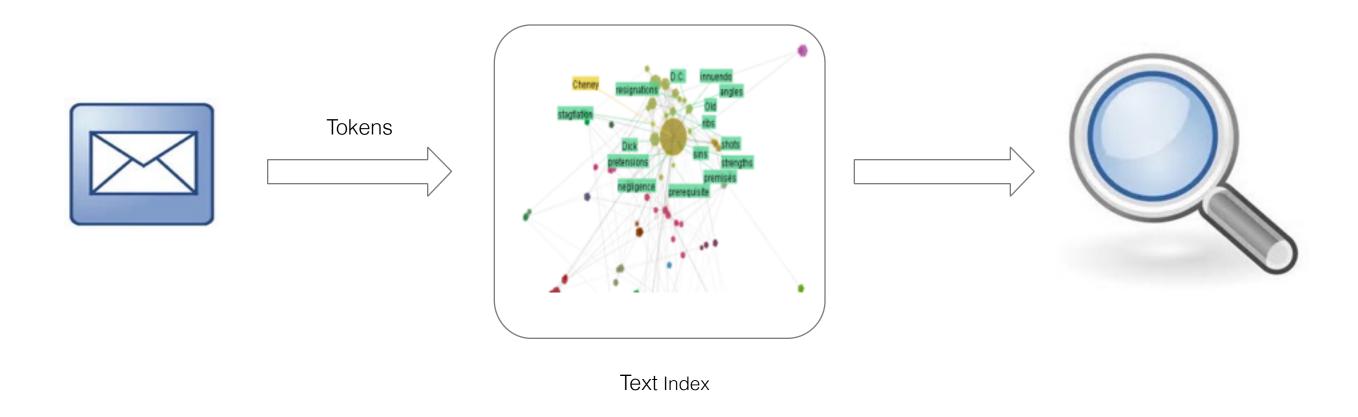


#### Work Loads – Complex Event Processing



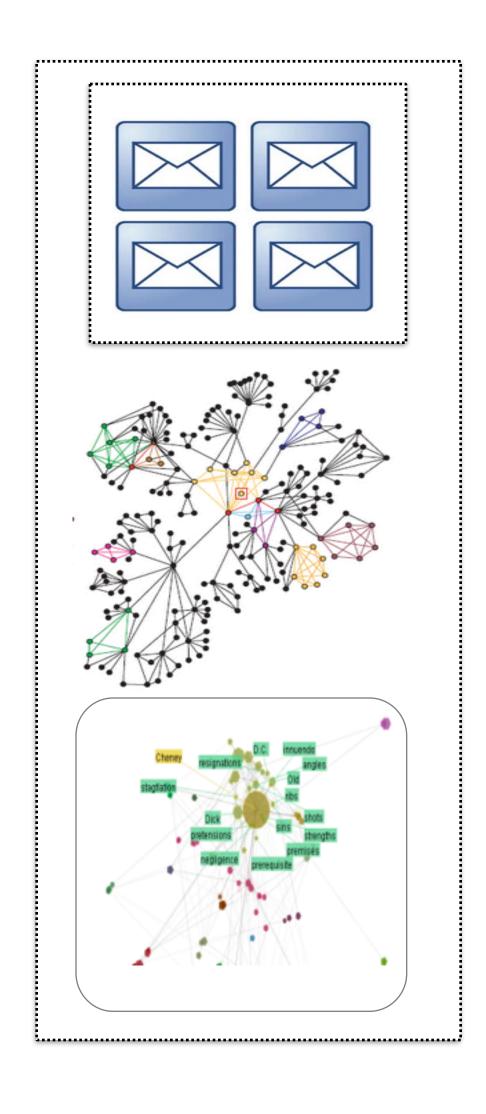
- Real Time Low Latency Processing
- CPU bound

#### Work Loads – Text Searches



- Distributed
- Memory bound

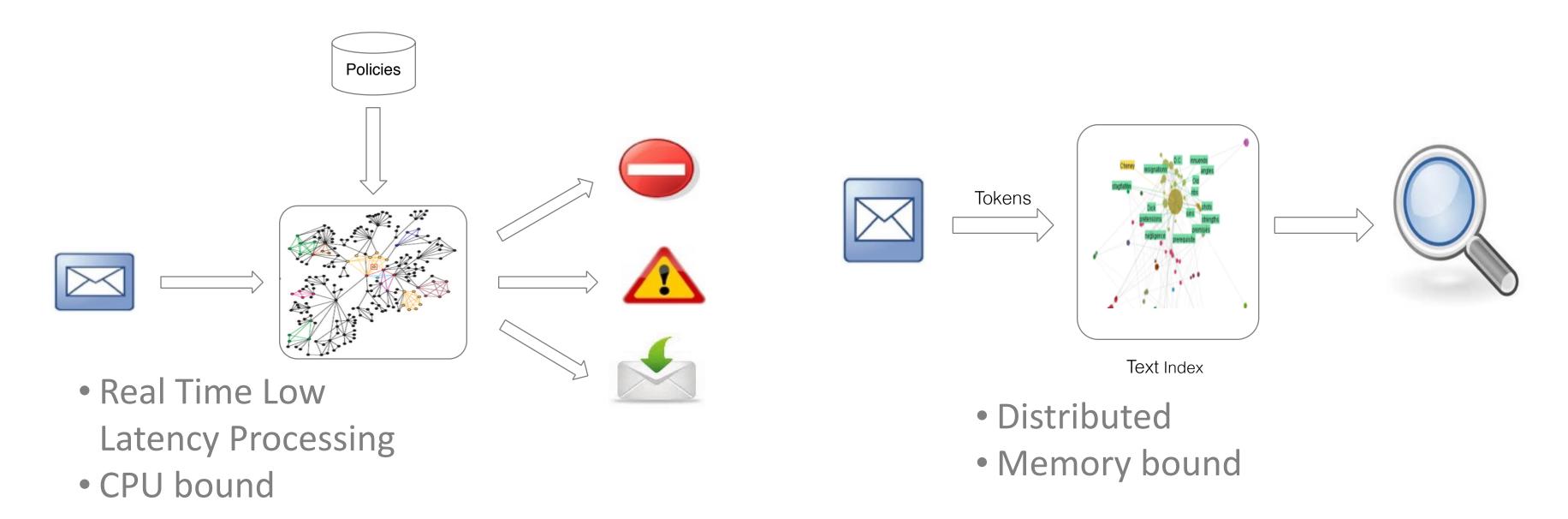
#### Work Loads – Analytics & Reporting



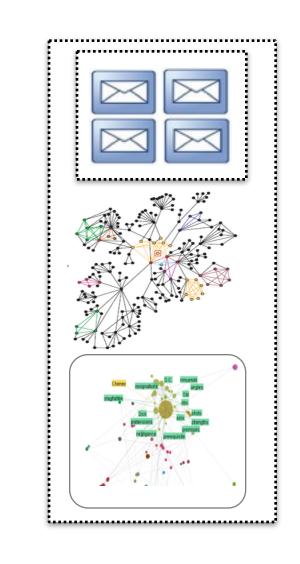


- •Ad Hoc
- Distributed
- Reporting: I/O bound
- Analytics: CPU bound

#### Work Loads



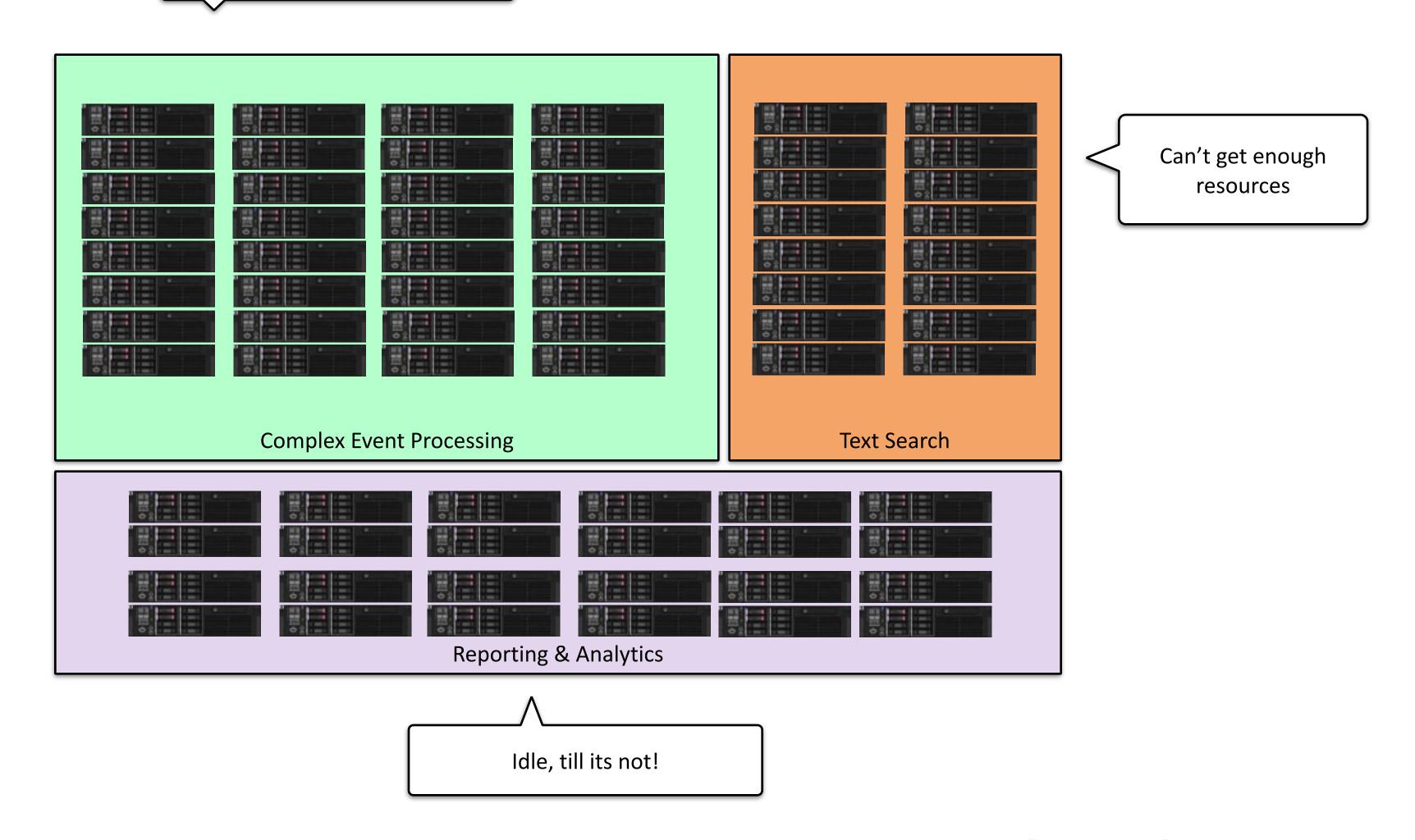
- Ad Hoc
- Distributed
- Reporting: I/O bound
- Analytics: CPU bound



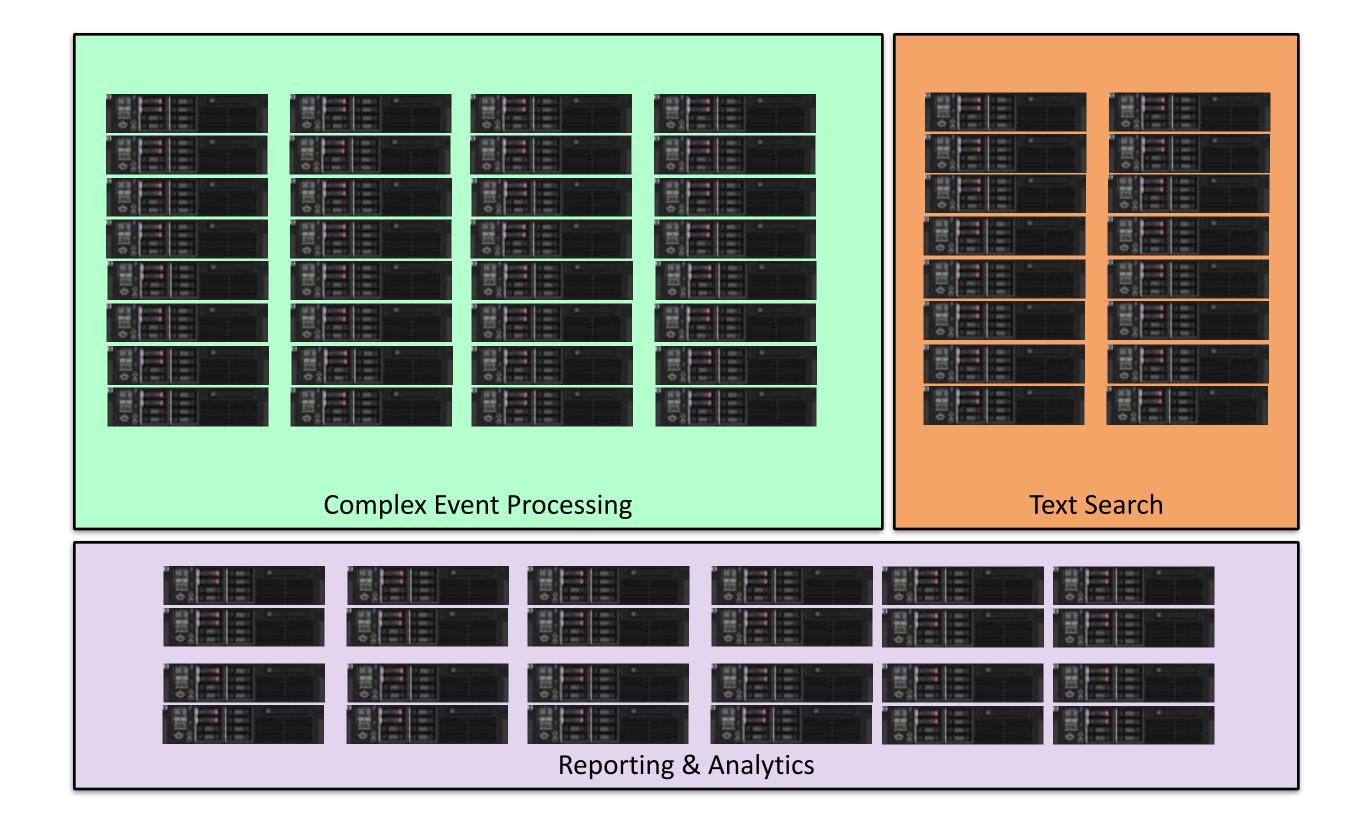


#### Before Mesos

Lights up during market hours

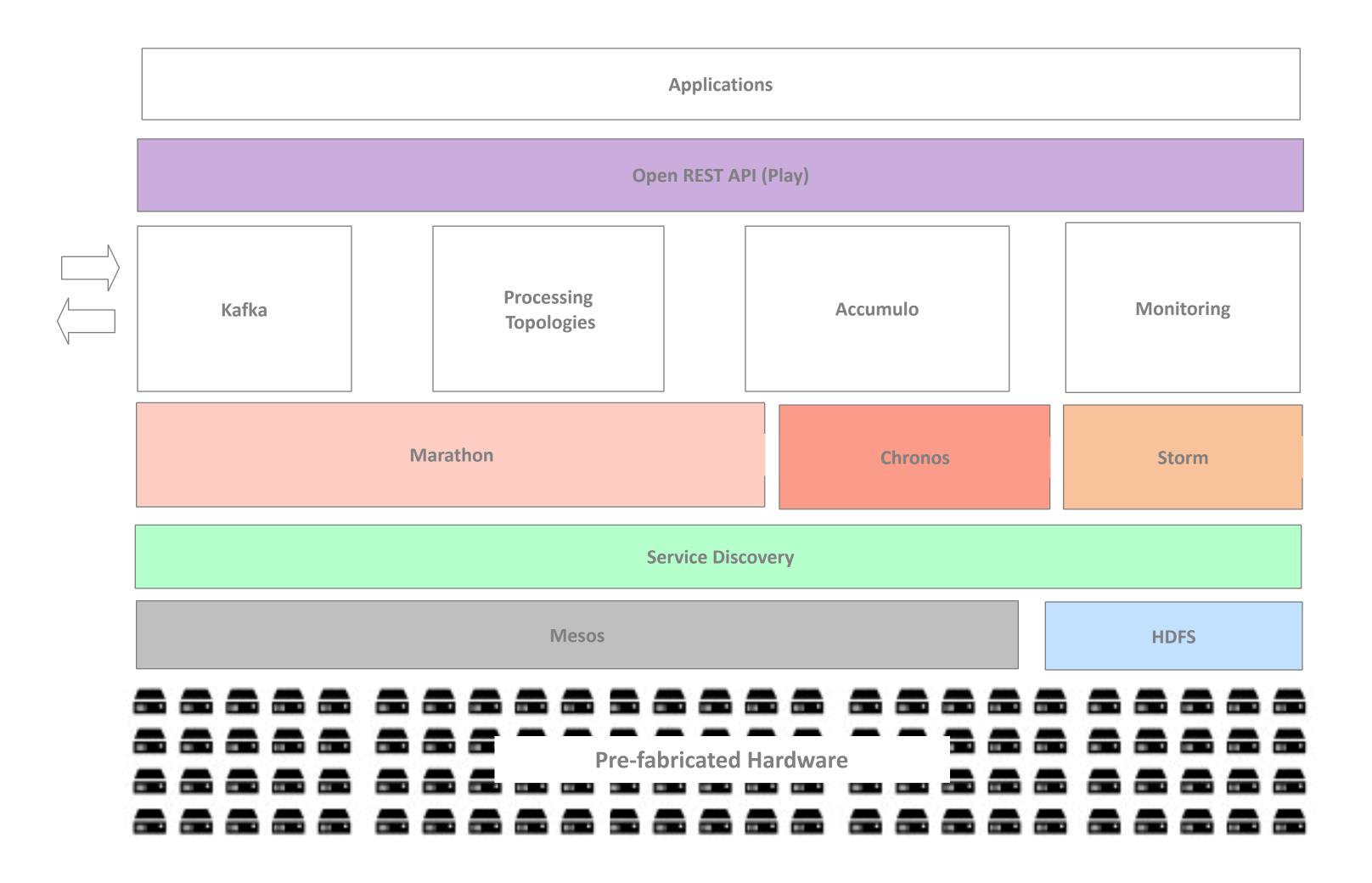


#### Before Mesos

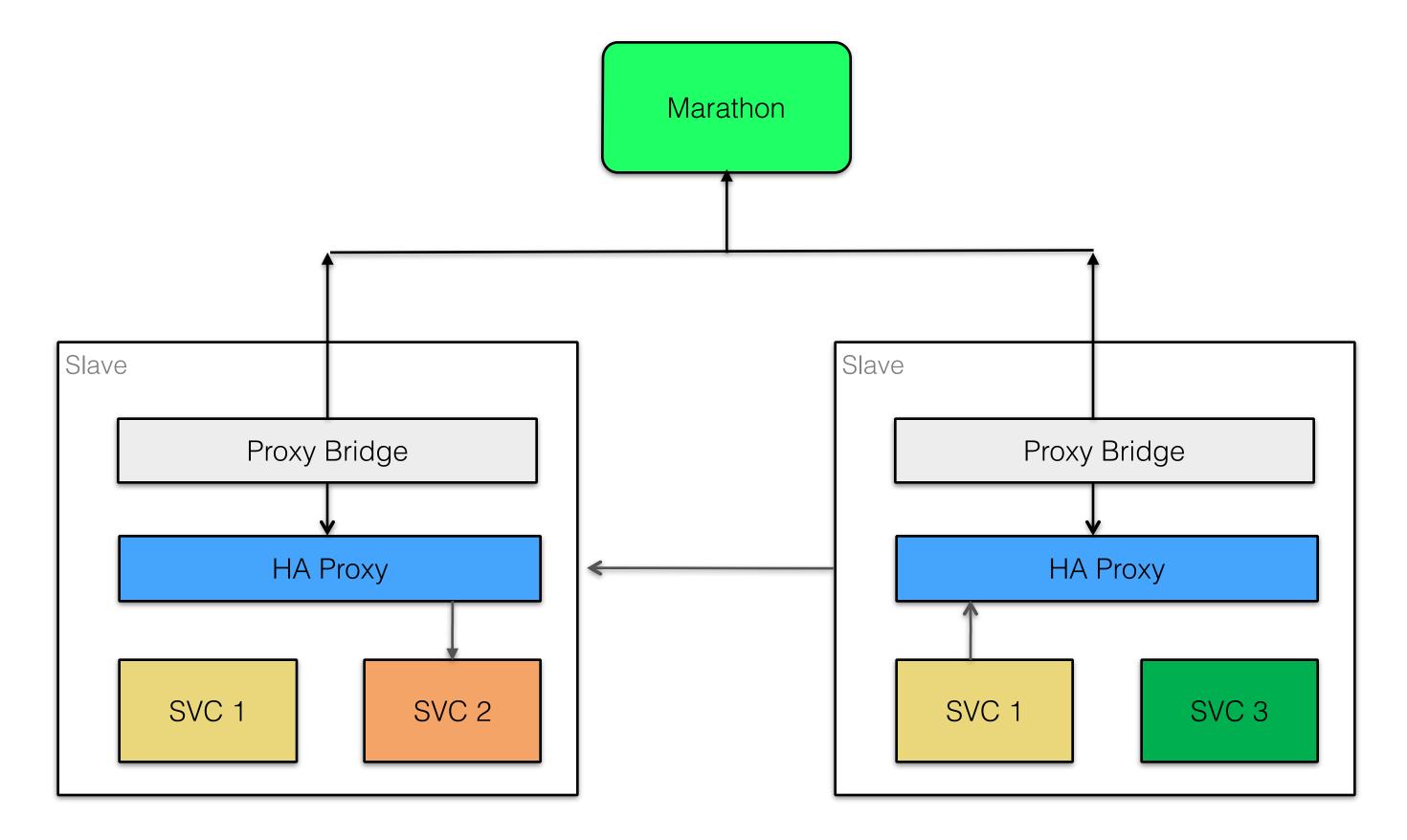


- Time consuming to re-size a static cluster
- Wasted resources
- Operational overhead

#### Elastic Data Processing and Analytics Stack

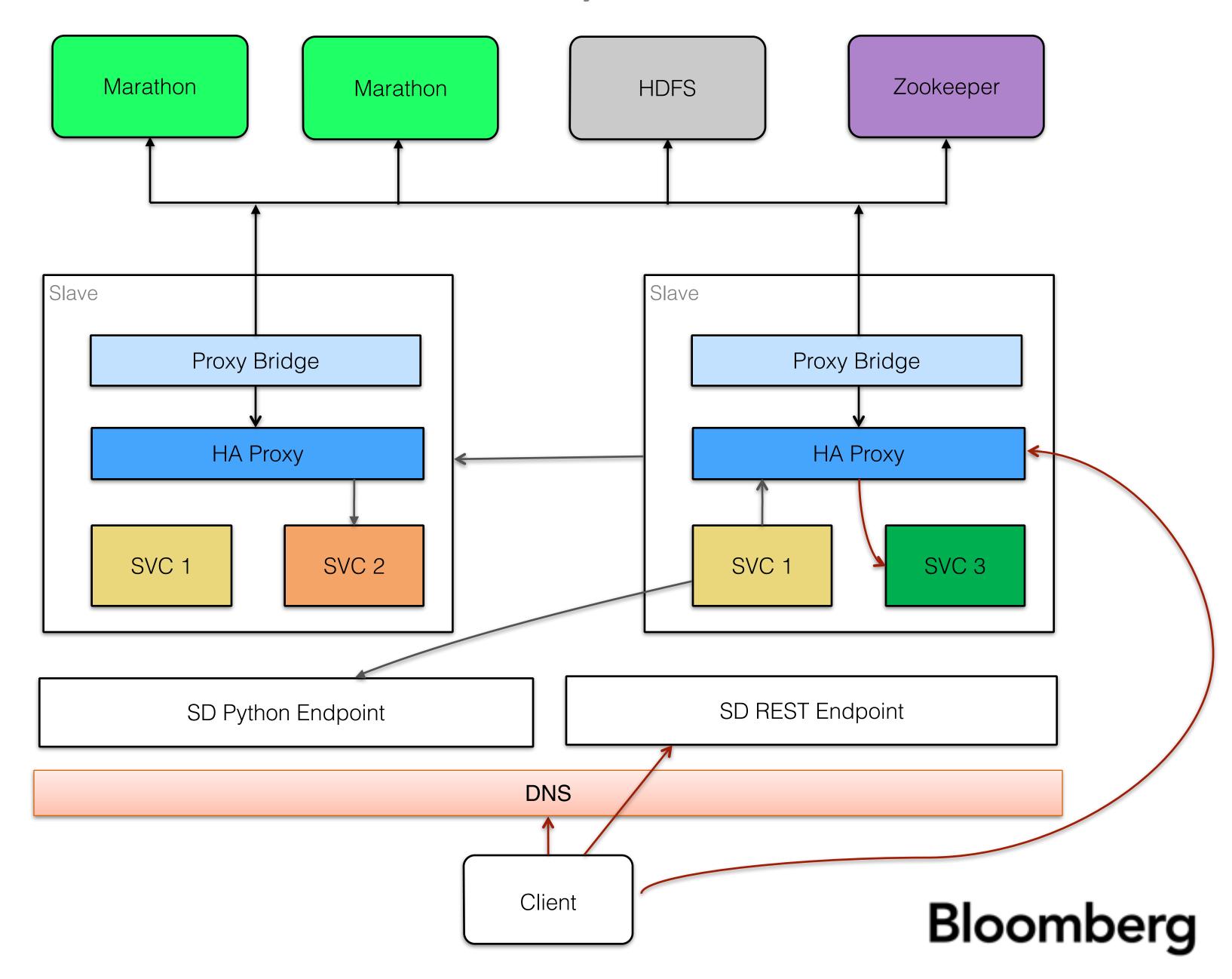


#### Service Discovery (Mesosphere Implementation)

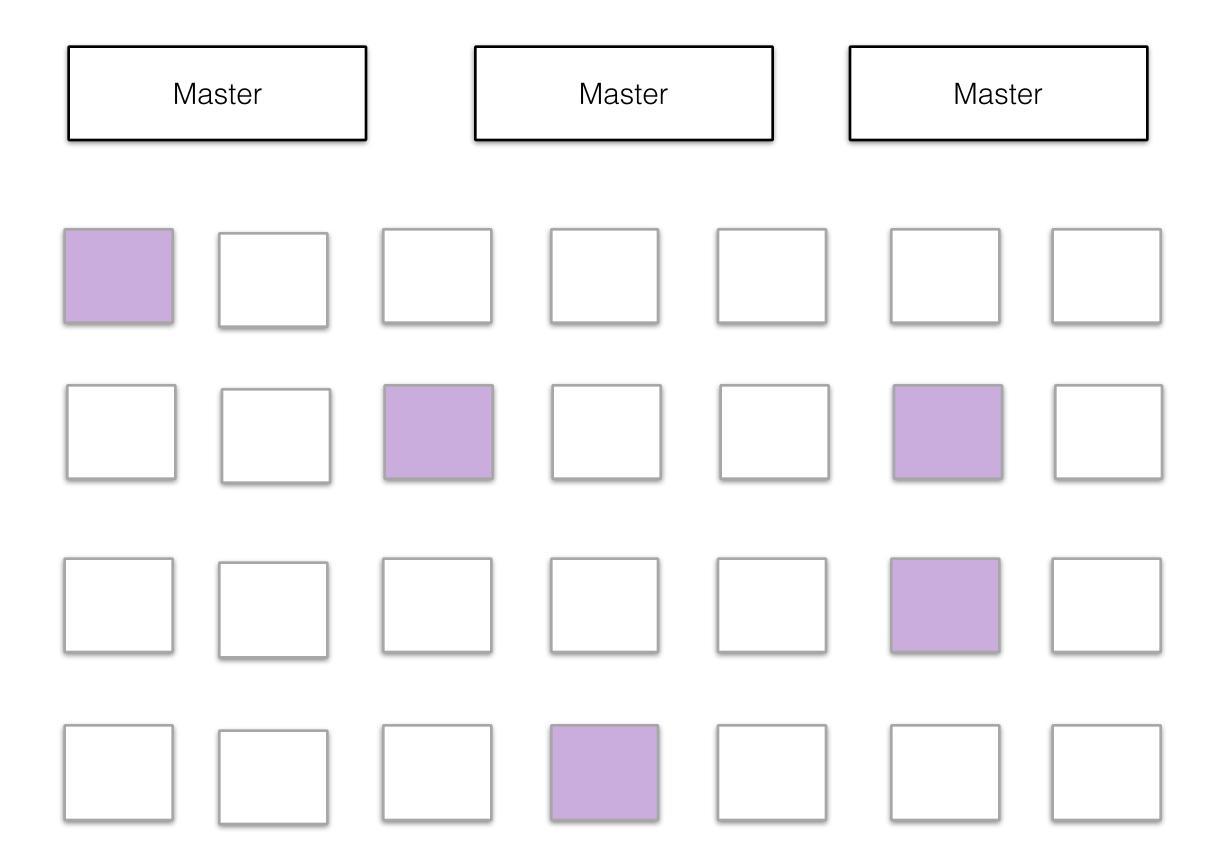


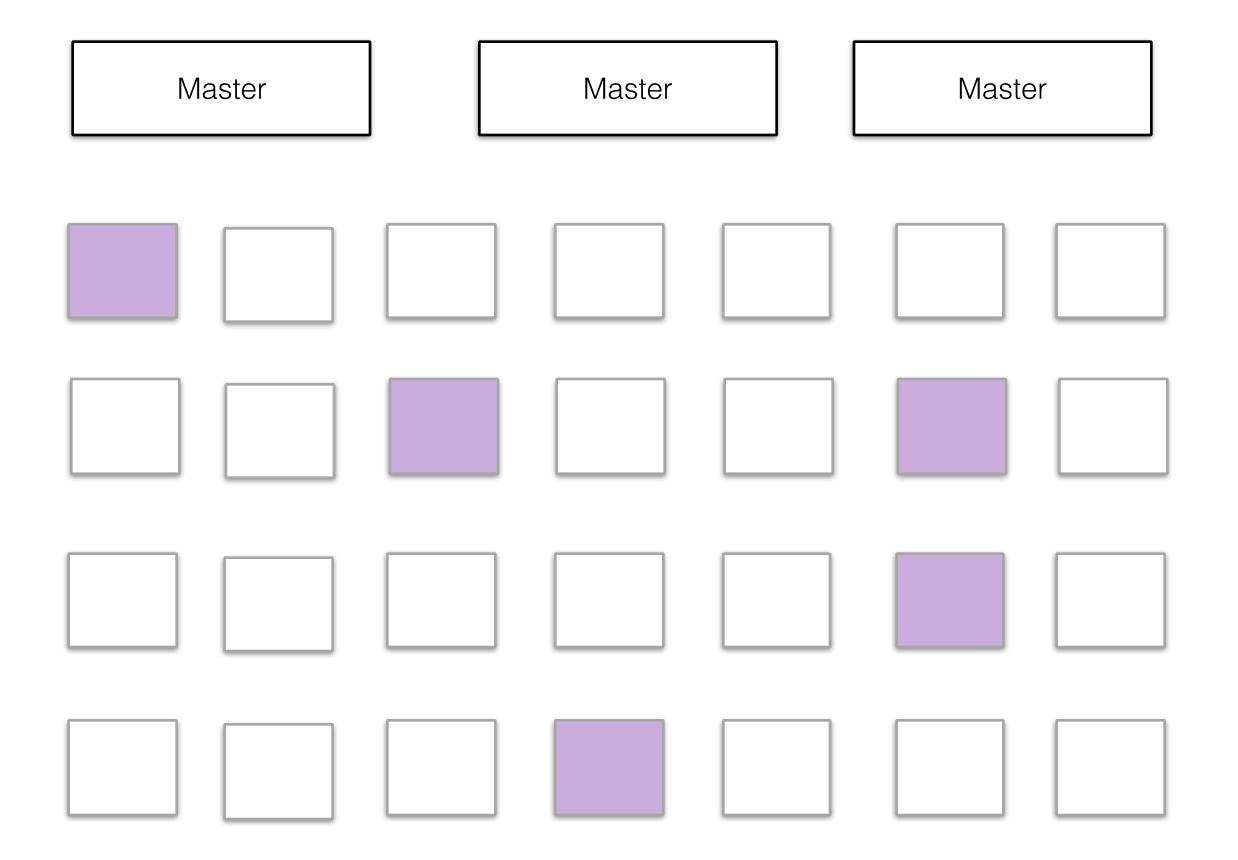
- Only works with Marathon
- No support for multiple Marathons
- Services not running on Mesos
- How do clients discover global port in Marathon?
- How do external clients discover services running on Mesos?

#### Service Discovery Modifications

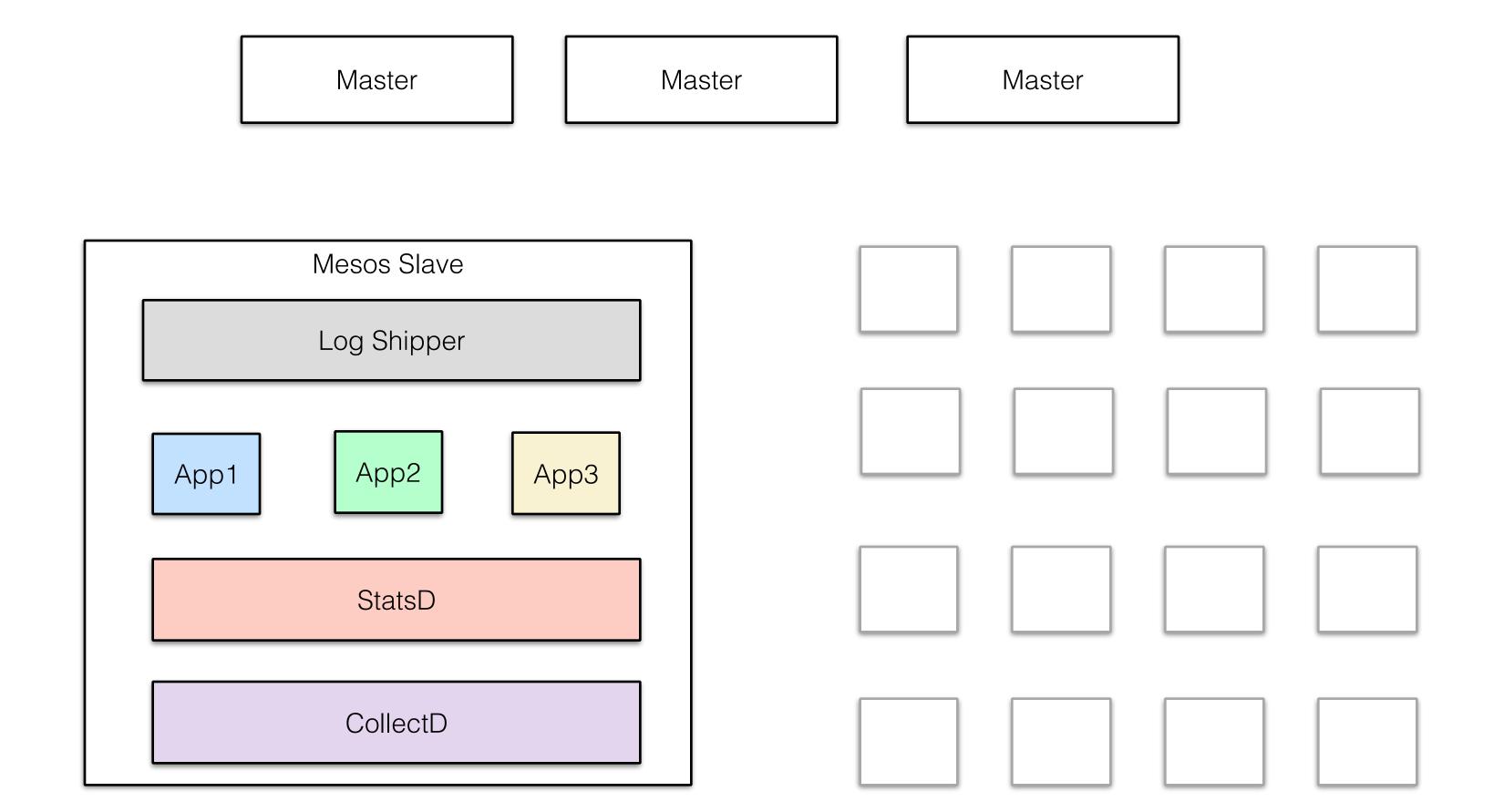


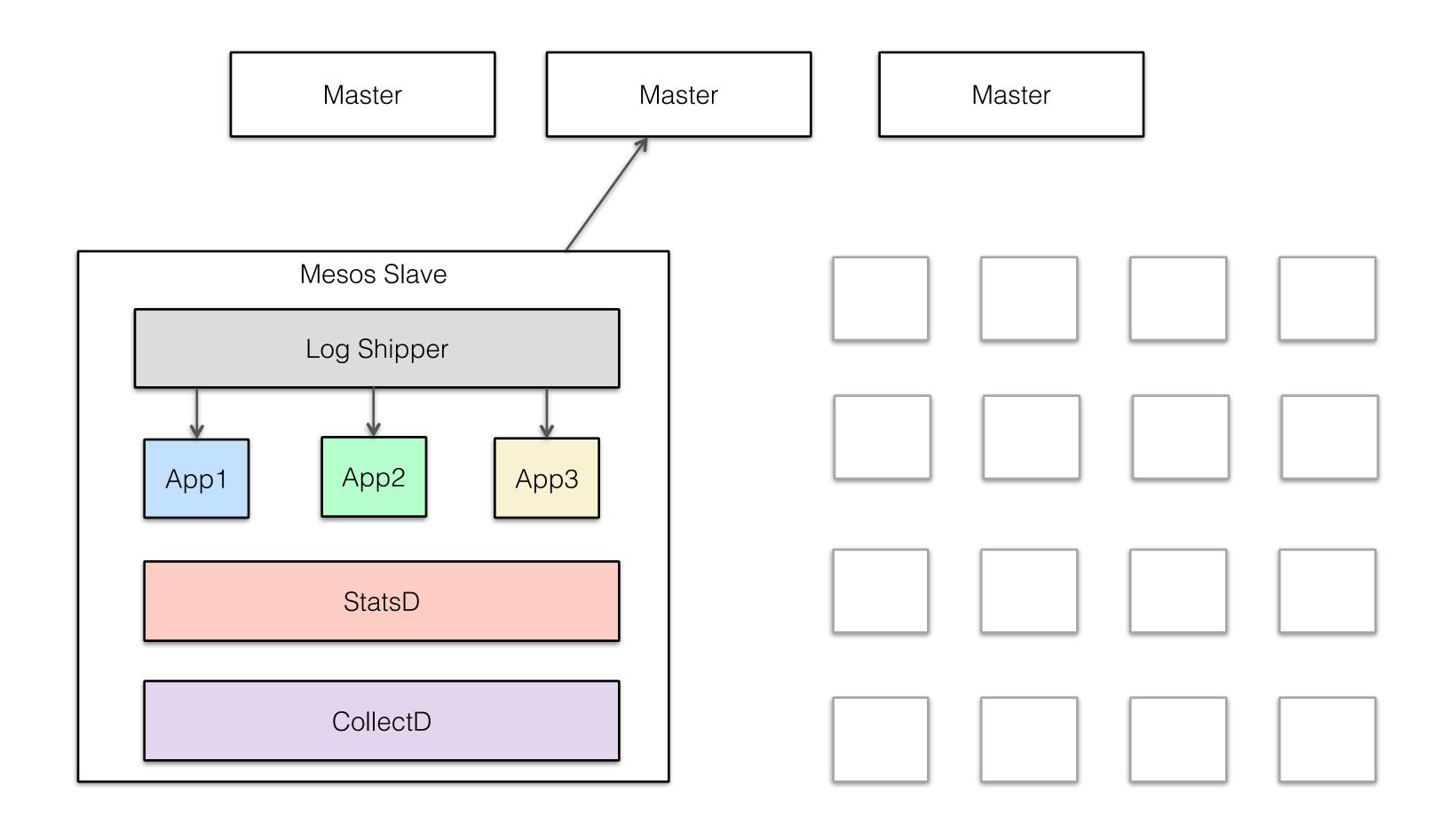
Master		Master	Master	

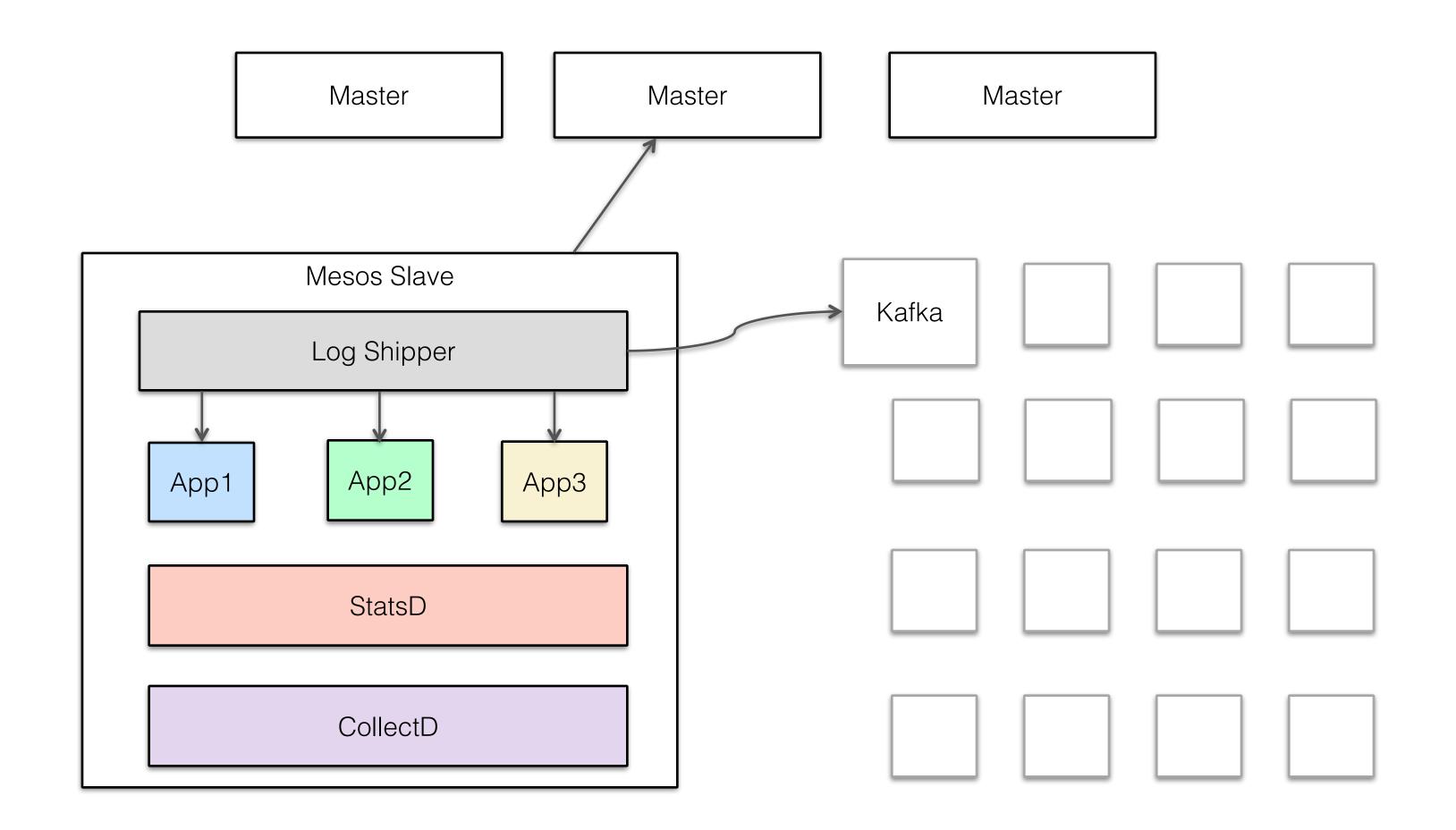


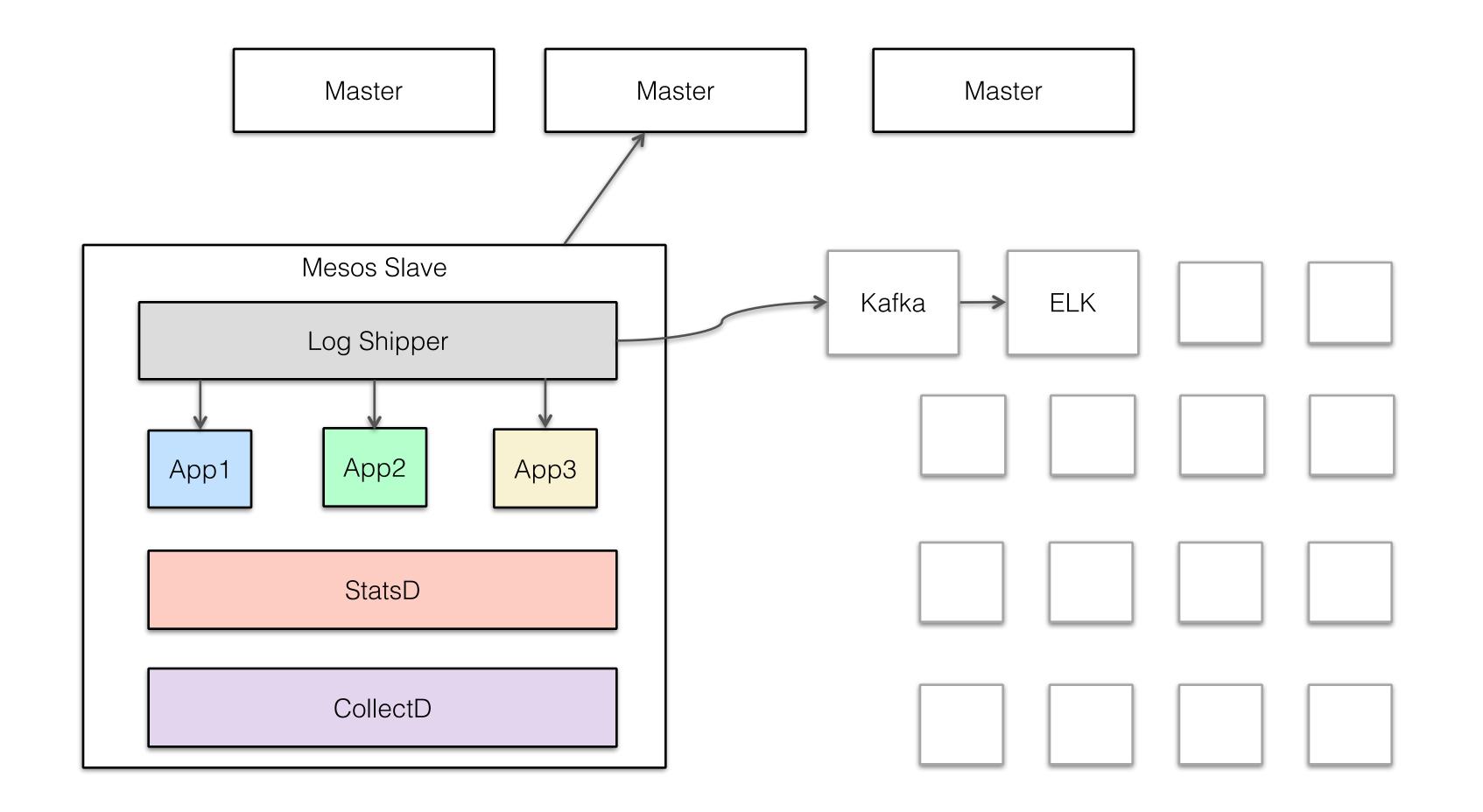


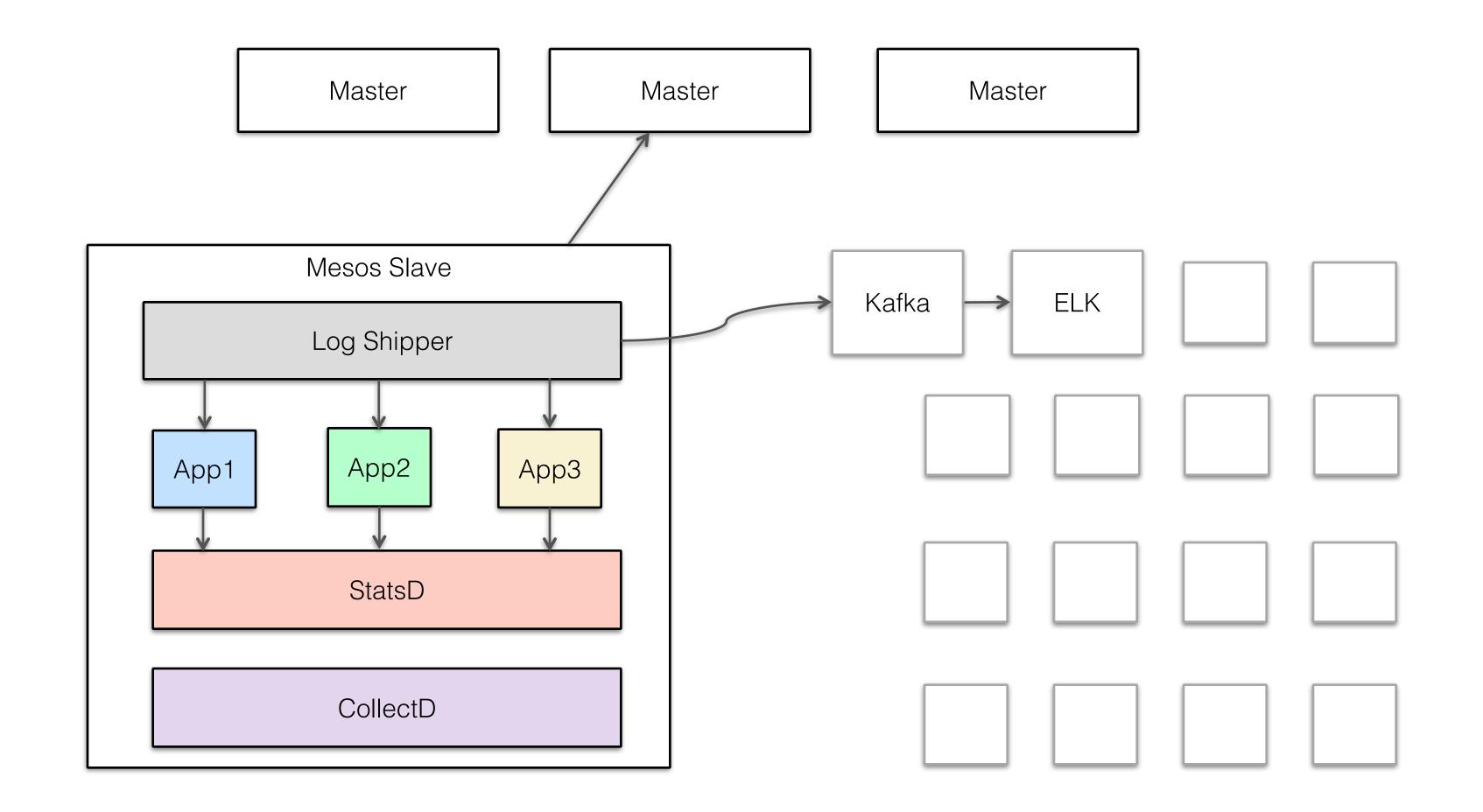
- Log aggregation
- Application statistics
- Alerting!

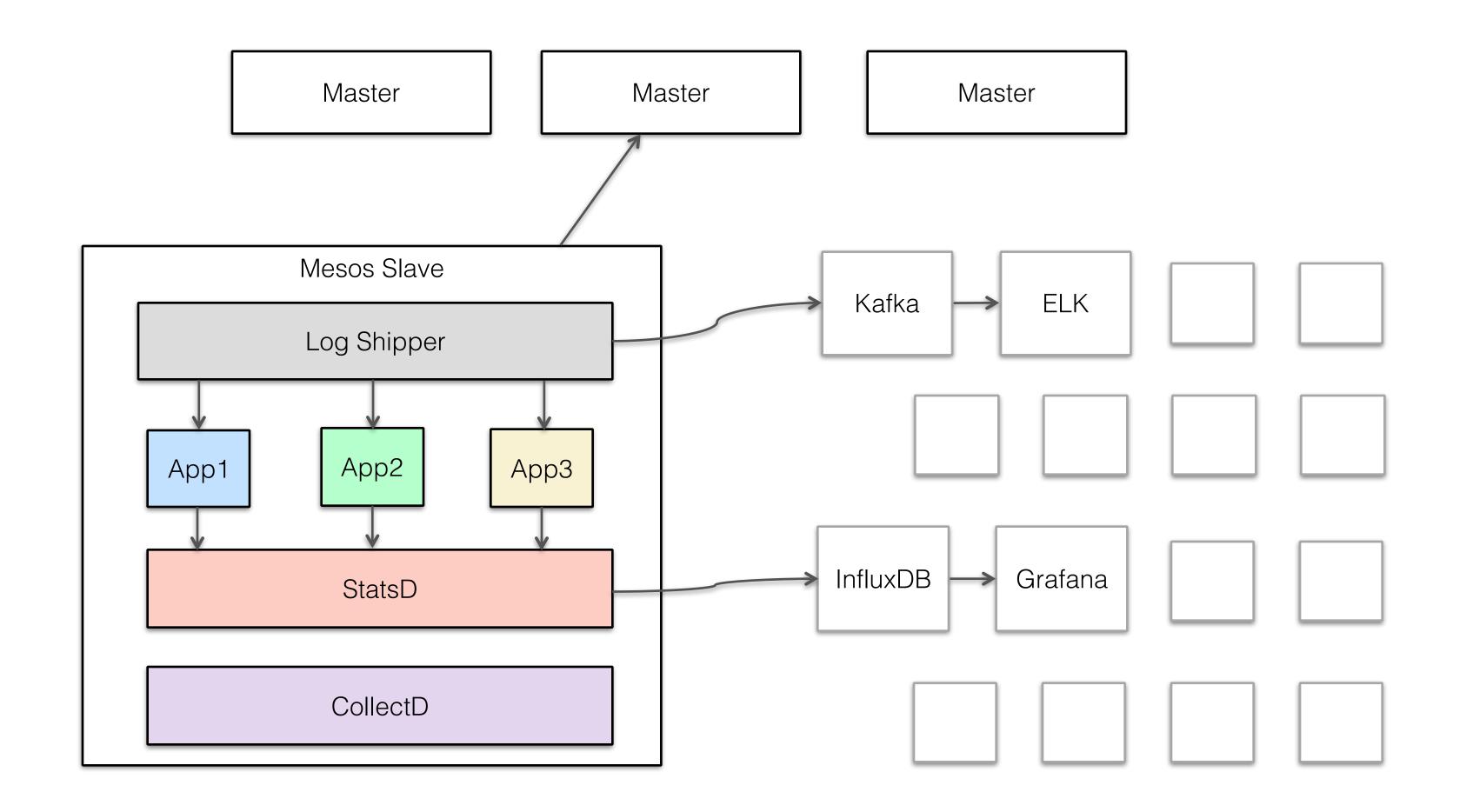


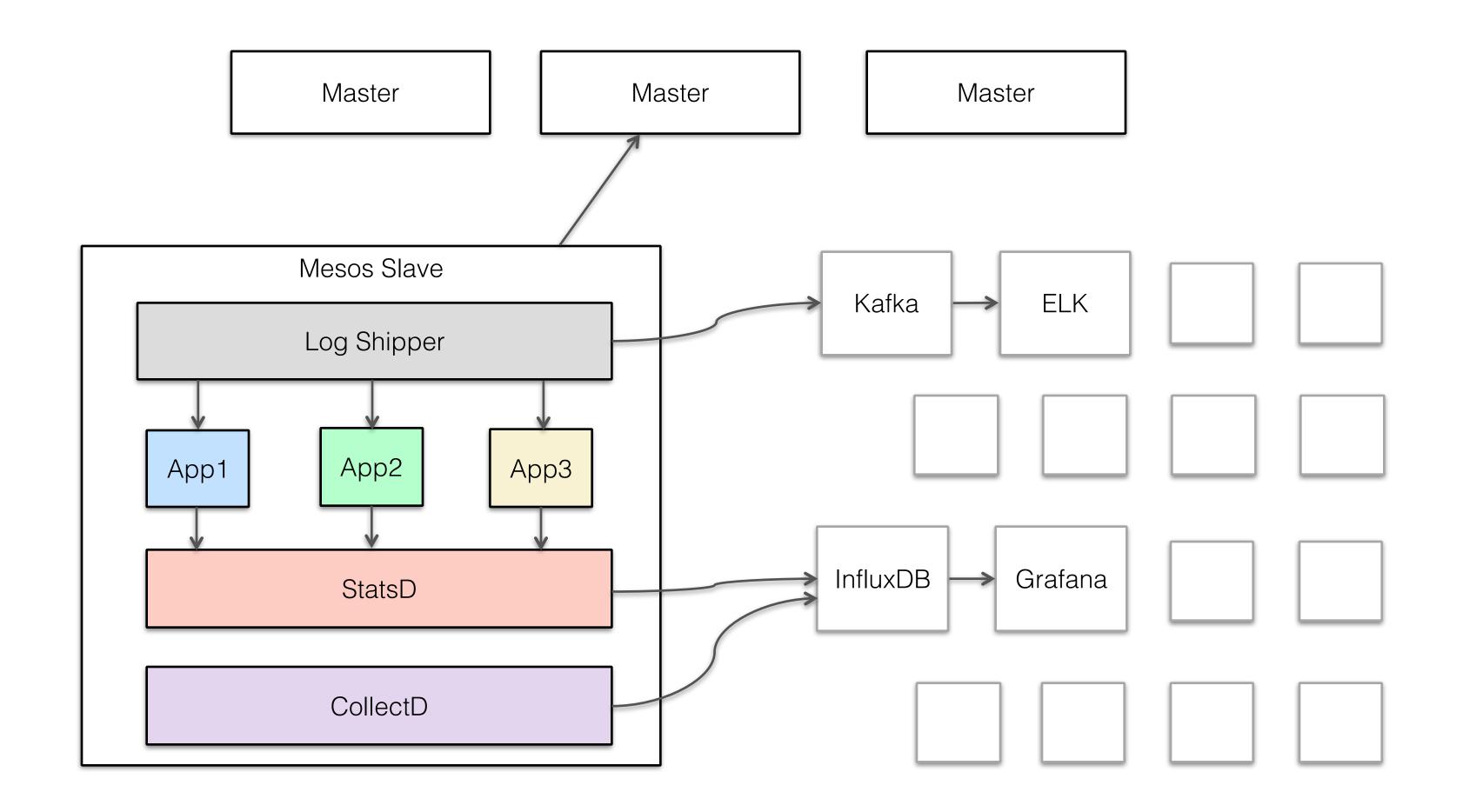


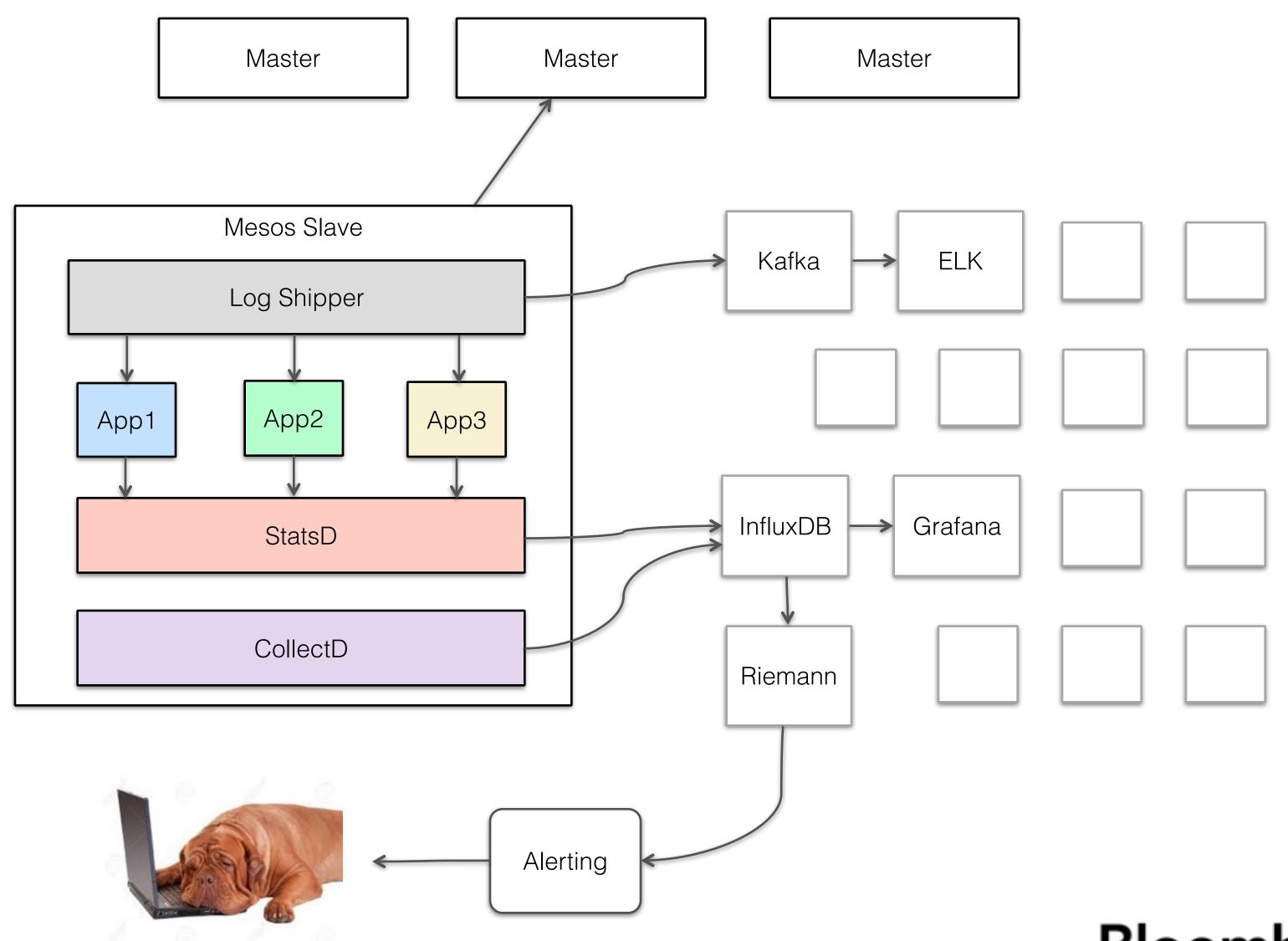




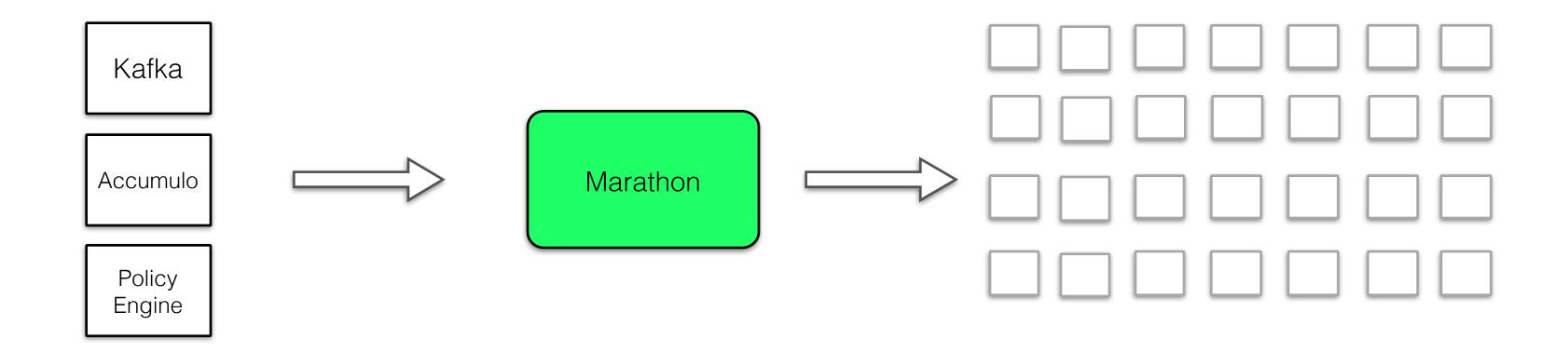






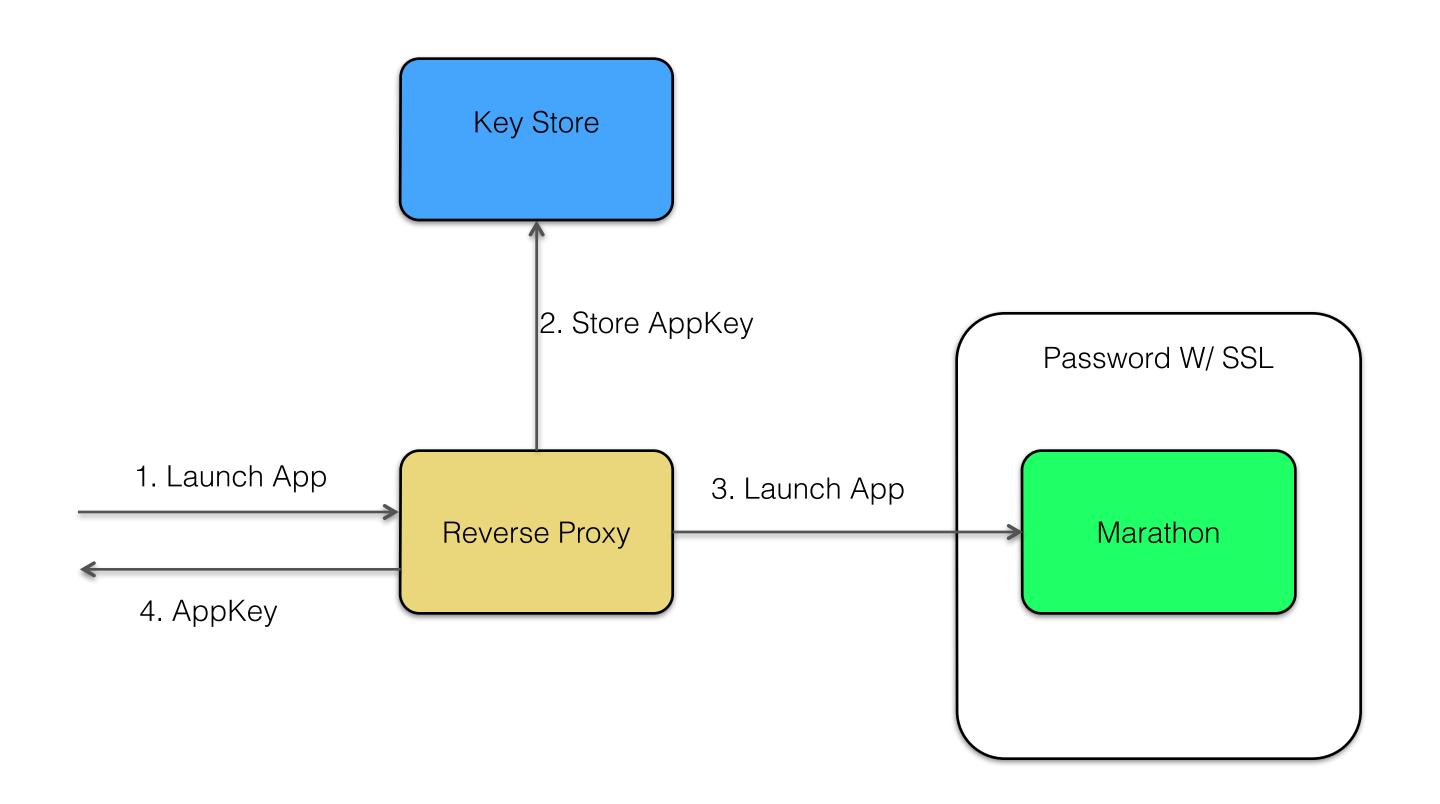


#### Access Control

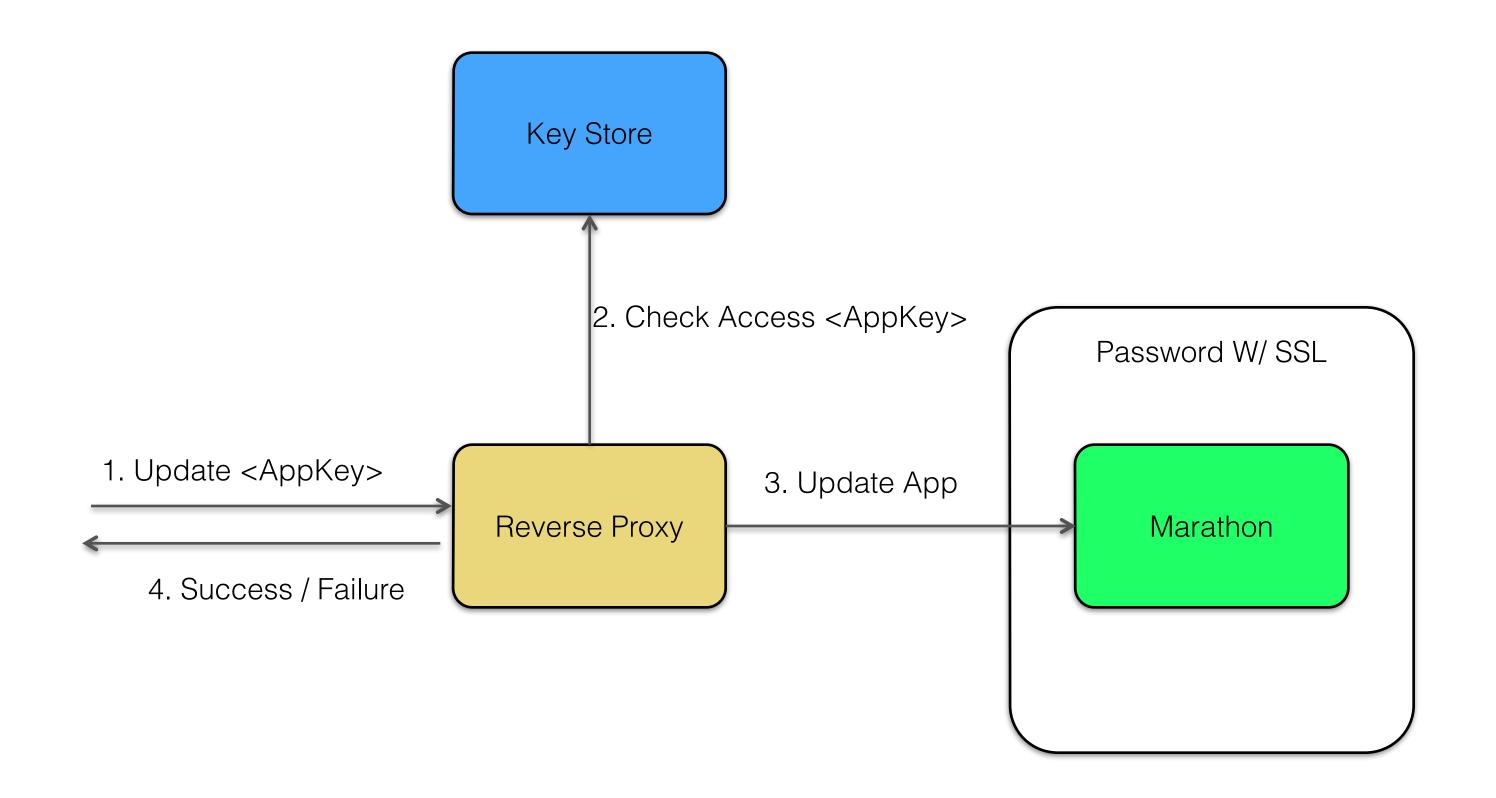


- Applications deployed via Marathon
- Give the power to users to deploy when they want and what they want
- Isolate core services from accidents
- Isolate user applications

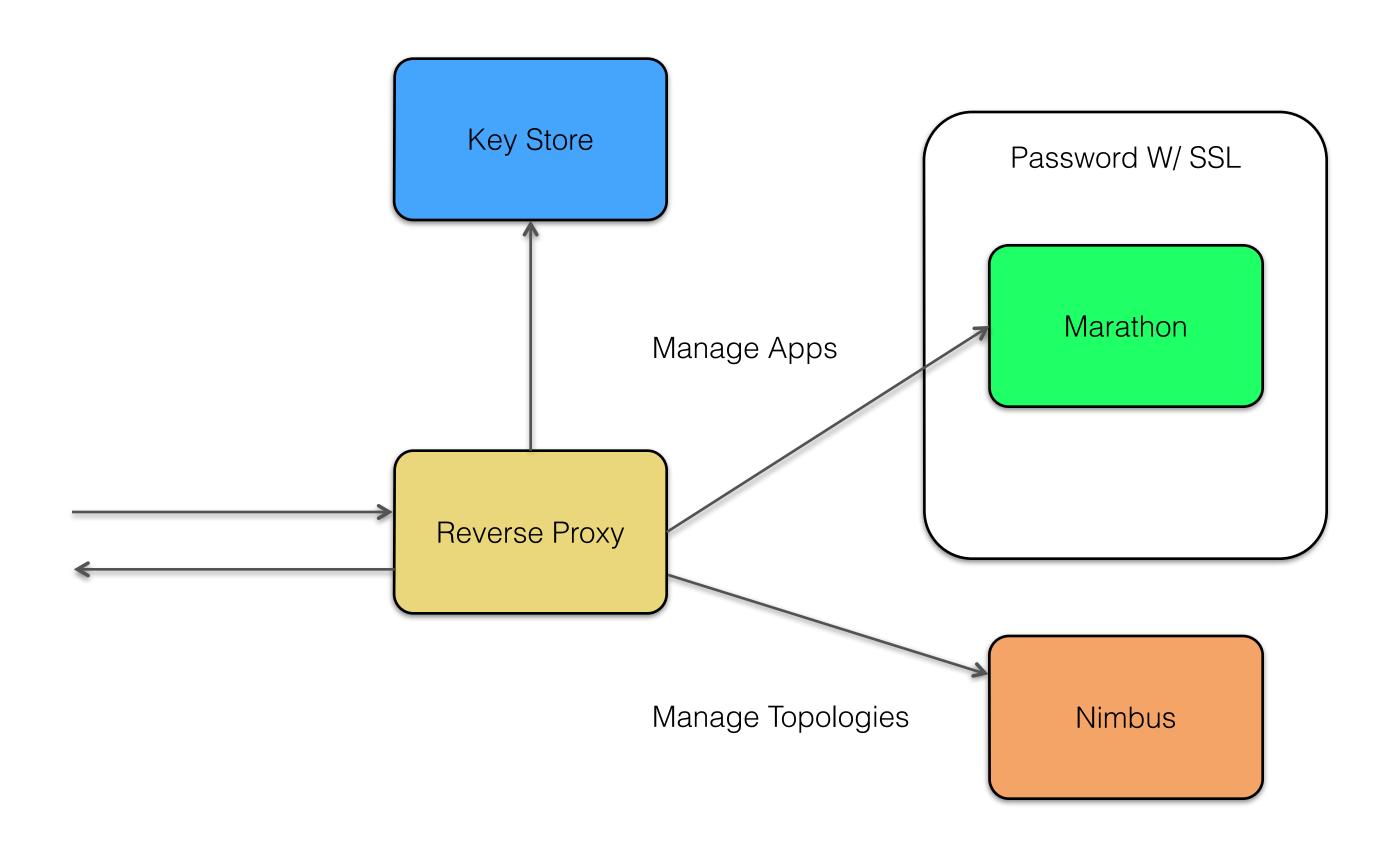
# Access Control - Deploying Application



#### Access Control



#### Access Control



#### Lessons

- Protect your Zookeeper cluster(s)
- Don't run HDFS on Mesos in your first deployment
- Understand the back-off factor in Marathon
  - https://github.com/mesosphere/marathon/issues/1504
- Clean up the sandboxes periodically (and frequently)
- Build a monitoring infrastructure for applications
- Run multiple clusters
- Mesos is very stable!

#### We Are Hiring!

http://careers.bloomberg.com sgupta178@bloomberg.net @skandsg